

First Order Nonequilibrium Phase Transition in a Spatially Extended System

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We investigate a system of harmonically coupled identical nonlinear constituents subject to noise in different spatial arrangements. For global coupling we find for infinitely many constituents the coexistence of several ergodic components and a bifurcation behaviour like in *first* order phase transitions. These results are compared with simulations for finite systems both for global coupling and for nearest neighbour coupling on two- and three-dimensional cubic lattices. The mean-field type results for global coupling provide a better understanding of the more complex behaviour in the latter case.

PACS numbers: 02.50.-r, 05.40.+j, 47.20.-k, 47.65.+a

The influence of noise on nonlinear systems is subject of intense experimental and theoretical investigations [1]. Zero-dimensional models considering stochastic differential equations for a macroscopic order parameter homogeneous in space exhibit noise induced transitions such as transitions between unimodal and bimodal stationary distributions [2,3], cf. also [4] and refs. therein. In real systems like solids and liquid crystals, however, interactions exist between spatially distributed constituents. Spatially extended noisy systems described by stochastic *partial* differential equations are difficult to treat analytically, see, e.g. [5]. Simulations –though expensive– may provide some guide to a theoretical understanding of those systems [6,7,8,9,10].

Models with global coupling of nonlinear noisy constituents are by far easier to investigate and allow even for analytical results [6,7,11,12,13,14]. For example, Shiino [13] was able to extend the concept of phase transitions to nonequilibrium phenomena described by globally coupled nonlinear oscillators subject to additive noise. More recently, Van den Broeck et al. [6,7] demonstrated the appearance of a *second* order noise induced phase transition in a model with globally coupled nonlinear constituents subject to multiplicative and additive noise, which shows no transitions in the absence of noise. In this paper we present a model constructed in a spirit similar to [6] which exhibits a *first* order noise induced phase transition connected with a hard onset of the coexisting ergodic components of the system. Varying parameters of the system or of the noise the order of the phase transition may change as we observed previously for zero dimensional models [15].

We investigate a system of harmonically coupled identical nonlinear constituents under the influence of noise acting simultaneously in additive and multiplicative way. We consider two cases distinguished by the spatial arrangement of the L constituents: The case of global coupling of all components and the case of nearest neighbour coupling on a d -dimensional cubic lattice. In the case of global coupling, analytic results are obtained for $L \rightarrow \infty$ and are compared with simulations for $L = 100$ and $L = 1000$, respectively. Furthermore, simulations were carried out for the case of nearest neighbour coupling in $d = 2$ ($L = 100 \times 100$) and $d = 3$ ($L = 20 \times 20 \times 20$). In these cases the results for global coupling can be considered as mean field approximation.

The variables x_i of the individual constituents at the lattice sites i obey the following stochastic differential equations in the Stratonovich sense

$$\dot{x}_i = f(x_i) + g(x_i) \xi_i - \frac{D}{N} \sum_{j \in \mathcal{N}(i)} (x_i - x_j). \quad (1)$$

Here $\mathcal{N}(i)$ denotes the set of involved neighbours of site i and $N = \#\mathcal{N}(i)$ is equal to $L - 1$ in the case of global coupling and to $2d$ in the case of nearest neighbour coupling. The parameter D controls the strength of the spatial interactions. The $\xi_i(t)$ represent zero mean spatially uncorrelated Gaussian white noise at point i with autocorrelation function

$$\langle \xi_i(t) \xi_j(t') \rangle = \sigma^2 \delta_{ij} \delta(t - t'), \quad (2)$$

where σ^2 is the noise strength. For nearest neighbour coupling and suitable chosen parameters, Eq. (1) can be considered as discretized version of a stochastic partial differential equation with diffusive coupling.

The stationary Fokker-Planck equation for the probability density of x_i reads [6]

$$0 = \frac{\partial}{\partial x_i} \left(-f(x_i) + \frac{D}{N} \sum_{j \in \mathcal{N}(i)} (x_i - \langle x_j | x_i \rangle) + \frac{\sigma^2}{2} g(x_i) \frac{\partial}{\partial x_i} g(x_i) \right) P_s(x_i), \quad (3)$$

where $\langle x_j | x_i \rangle = \int dx_j x_j P_s(x_j | x_i)$ is the steady state conditional average of x_j , $j \in \mathcal{N}(i)$ given x_i at site i . For the case of global coupling, fluctuations disappear in the average $1/(L-1) \sum_{j \in \mathcal{N}(i)} \langle x_j | x_i \rangle$ if $L \rightarrow \infty$. Considering the class of solutions for which this expression is independent of lattice site i we can replace it by the steady state mean value $\langle x \rangle$ which is self-consistently determined by

$$\langle x \rangle = \int_{-\infty}^{\infty} dx x P_s(x, \langle x \rangle) \equiv F(\langle x \rangle) . \quad (4)$$

Obviously, for finite lattices or coupling to a finite subset of neighbours this replacement represents a mean field approximation.

Following Shiino [13] one obtains the same results by replacing in (1) the spatial average $1/N \sum_{j \in \mathcal{N}(i)} x_j$ by the statistical average $\langle x \rangle$.

In this paper we consider a simple model, for which a nontrivial solution of (4) is not emerging from zero but appears with a jump to a nonzero value at a critical value of the control parameter. The model is specified by

$$f(x) = ax + x^3 - x^5 , \quad g(x) = 1 + x^2 . \quad (5)$$

For the model with global coupling the stationary probability density is

$$P_s(x, \langle x \rangle) \propto (1 + x^2)^{\frac{3}{\sigma^2} - 1} \exp \left\{ \sigma^{-2} \left[-x^2 + \frac{D - a + 2}{1 + x^2} + D \langle x \rangle \left(\frac{x}{1 + x^2} + \arctan(x) \right) \right] \right\} . \quad (6)$$

Without spatial coupling ($D = 0$) the model shows the following bifurcation behaviour:

In the deterministic case ($\sigma^2 = 0$) the stationary solution undergoes a subcritical bifurcation at $a_c = 0$. The multiplicative noise shifts the bifurcation threshold of the maximum of the stationary probability density to $a_c = \sigma^2$. For weak noise ($\sigma^2 < 1$) the bifurcation is subcritical whereas for $\sigma^2 \geq 1$ it is supercritical.

In the following we mainly restrict ourselves for the sake of convenience to the case $\sigma^2 = 1$ where the noise intensity is just sufficient to produce a change from the deterministic subcritical bifurcation into a supercritical bifurcation. Then the extreme values of the stationary probability density are $x_{st} = 0$ and, if $a > 1$, $x_{st} = \pm \sqrt{a - 1}$.

The global coupling ($D \neq 0$) favours a coherent behaviour of the spatially distributed components which is –in a sense– an effect opposite to the noise and will ‘restore’ the subcritical bifurcation. Hence we expect to observe a first order nonequilibrium phase transition.

The bifurcation behaviour of $\langle x \rangle$ is governed by the self-consistency condition (4). Since for our model $F(\langle x \rangle)$ is an odd function of $\langle x \rangle$ we always have the solution $\langle x \rangle = 0$. Moreover, pairs of new stable and unstable nonzero solutions may occur in certain parameter ranges. Only stable solutions can be observed in simulations. We remark without proof that $F'(\langle x \rangle) < 1$ is sufficient for stability (cf. [13]). The existence of more than one stable solution leads to the existence of several corresponding stationary probability densities $P_s(x, \langle x \rangle)$. Therefore, a phase transition breaking the ergodicity of the system is expected in the case of global coupling.

The typical behaviour of $F(\langle x \rangle)$ for our model is sketched in Figure 1. Whereas the model investigated by Van den Broeck et al. [6] exhibits a *second* order phase transition, we find a *first* order phase transition connected with a *hard* onset of the nontrivial stable solution of the self-consistency condition for our model in a certain parameter range where the model without spatial coupling exhibits only the trivial solution $\langle x \rangle = 0$.

The phase diagram given in Figure 2 confirms the intuitive picture drawn above: The spatial coupling favours coherent behaviour of the components acting thus opposite to the noise. The critical value of a is reduced with increasing coupling strength D and above a critical strength of D the transition is of first order.

Figure 3 shows the different solutions of the self-consistency equation (4) for the order parameter $\langle x \rangle$ leading to different ergodic components of the system as a function of the parameter a , the spatial coupling constant D , and the noise strength σ^2 , respectively. In all cases a hard onset of the nontrivial stable solutions can be observed.

It is instructive to compare the results obtained by solution of the self-consistency condition (4) with simulations on *finite* globally coupled systems of different size. We consider a parameter set ($\sigma^2 = 1, D = 25, a = -1.5$) where three different stable solutions of (4) exist. For small systems ($L = 100$) the ergodicity breaking is not perfect. We still observe a few transitions between the different ‘ergodic components’ due to large fluctuations of $\langle x(t) \rangle$ around its stationary values. The trajectory of the spatial average $\langle x(t) \rangle_L = (1/L) \sum_{i=1}^L x_i(t)$ is shown in Figure 4. For larger systems ($L = 1000$) the fluctuations become smaller and the system remains very long inside one of the ergodic components. In that case, there are practically no transitions. The initial conditions determine which of the ergodic components is selected.

We also performed simulations of the stochastic differential equation (1) for nearest neighbour coupling on a 3-dimensional cubic lattice with $L = 20 \times 20 \times 20$ sites and on a 2-dimensional square lattice with $L = 100 \times 100$ sites. We used the same set of parameters as in the simulations for global coupling. Qualitatively one gets a behaviour very similar to the case of global coupling. In Figure 5 we compare the probability density $P_s(x)$ at one lattice site given by (6) for the case of global coupling with the results of simulations for nearest neighbour coupling on the 3-dimensional lattice. Although for the finite system there is no *perfect* separation into different ergodic components, the trajectories remain very long in the corresponding 'basin of attraction'. The histograms obtained by sampling those trajectories follow very closely the probability densities of the ergodic components for global coupling. The value of x_s for nearest neighbour coupling is about 10 percent smaller than for global coupling.

Simulations on a 2-dimensional square lattice ($L = 100 \times 100$) exhibit a similar qualitative behaviour, the quantitative agreement with the results of the globally coupled model is –as has to be expected– less satisfying. Figure 6 compares the order parameter as a function of a and σ^2 for the 2-dimensional lattice with the results for global coupling. Although the bistable region is smaller than in the case of global coupling it remains no doubt that it exists. We remark that the fluctuations (indicated by the error bars in Fig. 6) are larger for the states with $\langle x \rangle \neq 0$ than those for $\langle x \rangle = 0$ which is a clear indication of the multiplicative nature of the driving process. As in the case of global coupling, for the $L = 100 \times 100$ system the trajectory stays inside the ergodic component selected by the initial condition for a very long time. No jumps were observed in our simulations running typically over a time $t = 5000$. Jumps between the ergodic components induced by large fluctuations are observed in simulations with smaller systems. With increasing size they become less frequent, cf. Fig. 7.

In this paper we investigated a model which exhibits a *first* order nonequilibrium phase transition due to a hard onset of the coexistence of several stable ergodic components of the system. Other models which we investigate at present exhibit the same behaviour. In a different context, a system of coupled Duffing oscillators was used to caricature a liquid to crystal transition [16]. Mean field theory yields a first order nonequilibrium transition, which is preserved including additive noise. We also found changes from second order to first order transitions by tuning parameters of the noise or the system. In any case, both the nonlinear terms and the interplay between deterministic and stochastic effects determine the order of the transition. In previous work [6,7,8,9,10] only second order noise-induced nonequilibrium phase transitions have been observed.

Our results may be of interest in the context of experimental investigations in electrohydrodynamic convection in nematic liquid crystals subject to thermal fluctuations (additive noise) and/or an external stochastic voltage (multiplicative noise). There are experimental hints [17] that the first transition from the homogeneous state to the structured state might be weakly hysteretic although the deterministic theory predicts a supercritical bifurcation.

ACKNOWLEDGMENTS

Support by the Deutsche Forschungsgemeinschaft DFG under grant Be 1417/3 is gratefully acknowledged.

NOTE ADDED

After completion of this work we got knowledge of a paper by S. Kim, S.H. Park, and C.S. Ryn (Phys. Rev. Lett. **78**, 1616 (1997)) where a first order noise induced transition on a different system of globally coupled oscillators is described.

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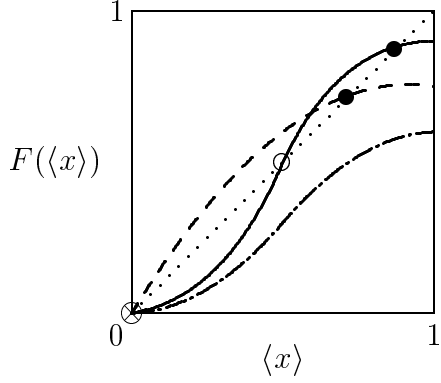


FIG. 1. Solution of the self-consistency equation (4), $F(\langle x \rangle) = \langle x \rangle$, in three typical cases. $\langle x \rangle = 0$ is always solution; in the case of the dashed-dotted line it is the only solution. In the case considered by Van den Broeck et al. [6] (dashed line) we have two stable solutions $\langle x \rangle = \pm x_s$ (full circle), $\langle x \rangle = 0$ is unstable. In the case considered here (solid line) we have besides the stable solution $\langle x \rangle = 0$ a pair of unstable solutions $\langle x \rangle = \pm x_u$ (empty circle) and a pair of stable solutions $\langle x \rangle = \pm x_s$ (full circle). In contrast to the former case, in the latter case the nontrivial solutions do not emerge continuously from $\langle x \rangle = 0$ but appear with nonzero value at the critical value of the control parameter. This indicates a *first order* nonequilibrium phase transition.

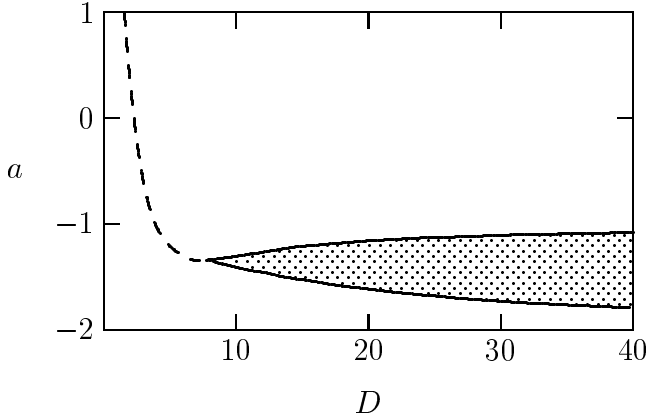


FIG. 2. Phase diagram in the case of global coupling for $\sigma^2 = 1$. For small D we have a second order transition. The spatial coupling favours a coherent behaviour of the constituents, acting thus opposite to the noise. With increasing coupling strength D the critical value of a is reduced and above a critical strength of D the first order transition of the model without noise and spatial coupling is 'restored'. The solid (dashed) lines denote a first (second) order nonequilibrium phase transition. The number of ergodic components is three in the shadowed region, two in the region above and one in the region below. Hysteresis appears in the shadowed region.

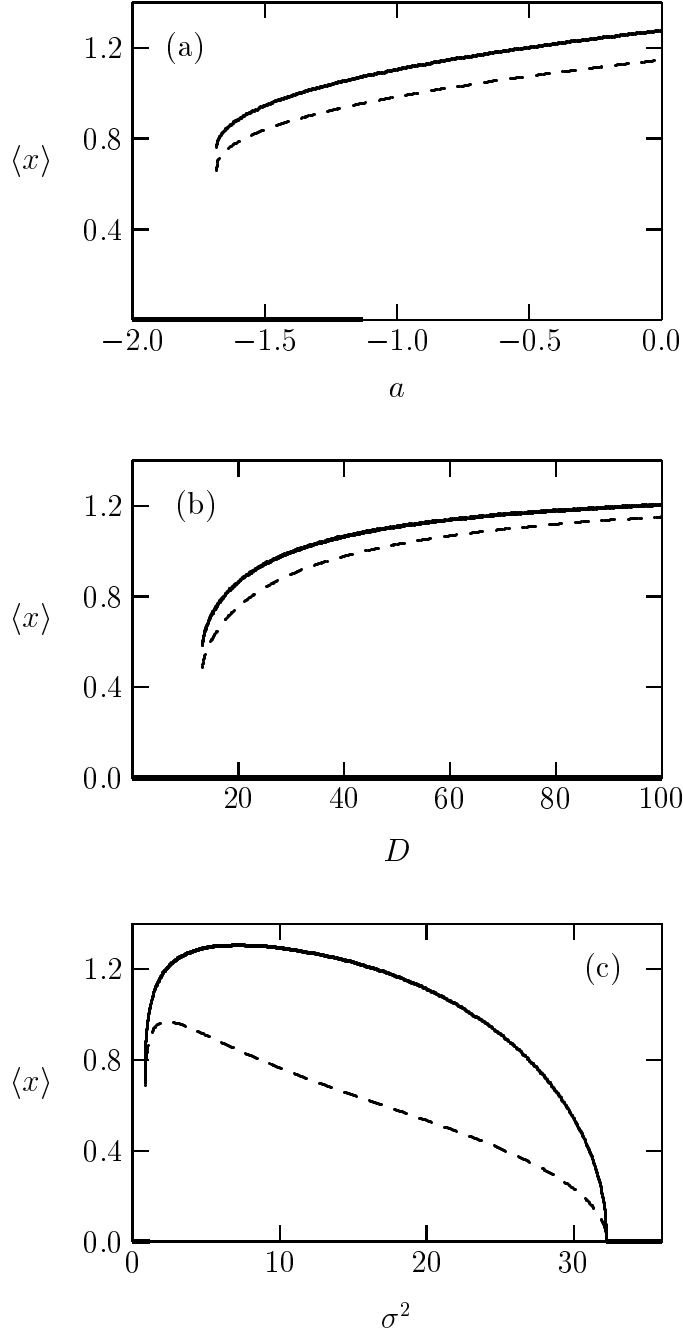


FIG. 3. Stable solutions of the self-consistency equation (4) as function of the control parameters (solid lines) determine the ergodic components. Unstable solutions (not shown here) cannot be observed in simulations. The maxima of the stationary probability density (dashed line) of the corresponding ergodic components (6) exhibit qualitatively the same behaviour. In all the diagrams we observe at the critical value a *hard* onset of the nontrivial stable solution corresponding to a *first* order transition. In (c) a reentrant behaviour is found similar to that in [6]. Parameters are $\sigma^2 = 1$, $D = 25$ in (a), $\sigma^2 = 1$, $a = -1.5$ in (b), and $a = -1.5$, $D = 25$ in (c).

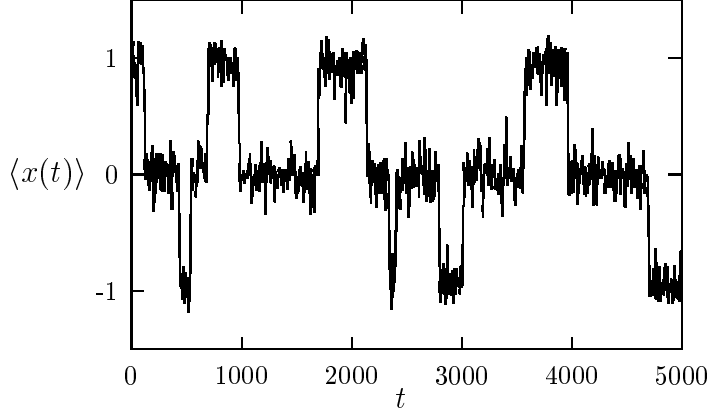


FIG. 4. Trajectory of the spatial average $\langle x(t) \rangle_L = (1/L) \sum_{i=1}^L x_i(t)$ for the case of global coupling ($L = 100, \sigma^2 = 1, a = -1.48, D = 30$). The trajectory fluctuates preferably around the mean values $x_s = 0$ and $x_s = \pm 0.94$, sometimes large fluctuations lead to jumps between the 'ergodic components'.

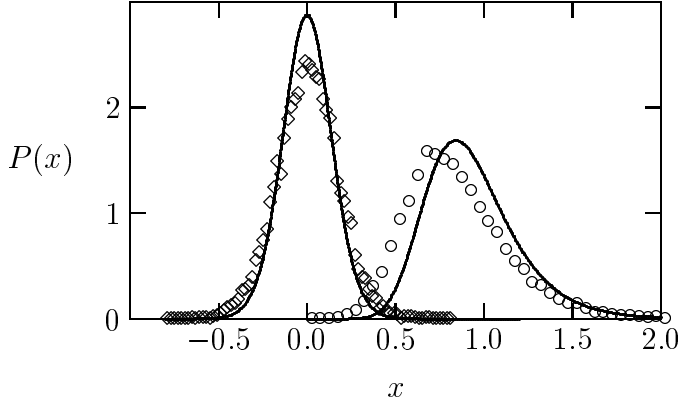


FIG. 5. Probability densities for $x_i(t)$ at arbitrary i for the case of global coupling (solid lines) as given by (6). The ergodic components correspond to $\langle x \rangle = 0$, $x_s = 0.94$ ($\sigma^2 = 1$, $D = 25$, $a = -1.5$). These results are compared with simulations for the 3-dimensional cubic lattice ($L = 20 \times 20 \times 20$) with nearest neighbour coupling. The probability densities (\diamond and \circ) are obtained by sampling 20000 equidistant points within a trajectory of length $t = 10000$ near $\langle x \rangle = 0$ and $x_s = 0.85$ separately. The plot indicates that the globally coupled system gives a good idea of the qualitative and quantitative behaviour of the system with nearest neighbour coupling.

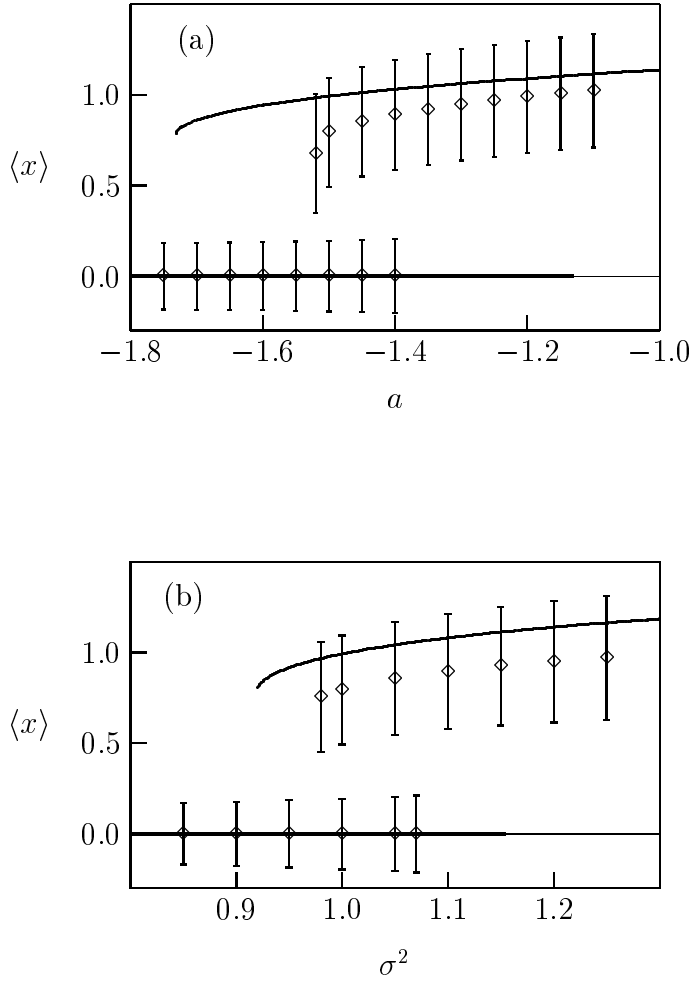


FIG. 6. Comparison of the order parameter $\langle x \rangle$ obtained by simulation for a 2-dimensional square lattice of size $L = 100 \times 100$ with the results for the globally coupled model (thick solid line) for $D = 30$. The diamonds denote the average of $x_i(t)$ over all lattice sites and over a time span of order 100 during which no jumps between the ergodic components occur. The error bars indicate the time average over the standard deviation $(1/L \sum_i (x_i(t) - \langle x(t) \rangle_L)^2)^{1/2}$. (a) and (b) show the dependence on the control parameter a ($\sigma^2 = 1$) and the noise strength σ^2 ($a = -1.5$), respectively. The coexistence of the solutions with $\langle x \rangle \neq 0$ and $\langle x \rangle = 0$ over a range of parameters as for the case of global coupling is obvious.

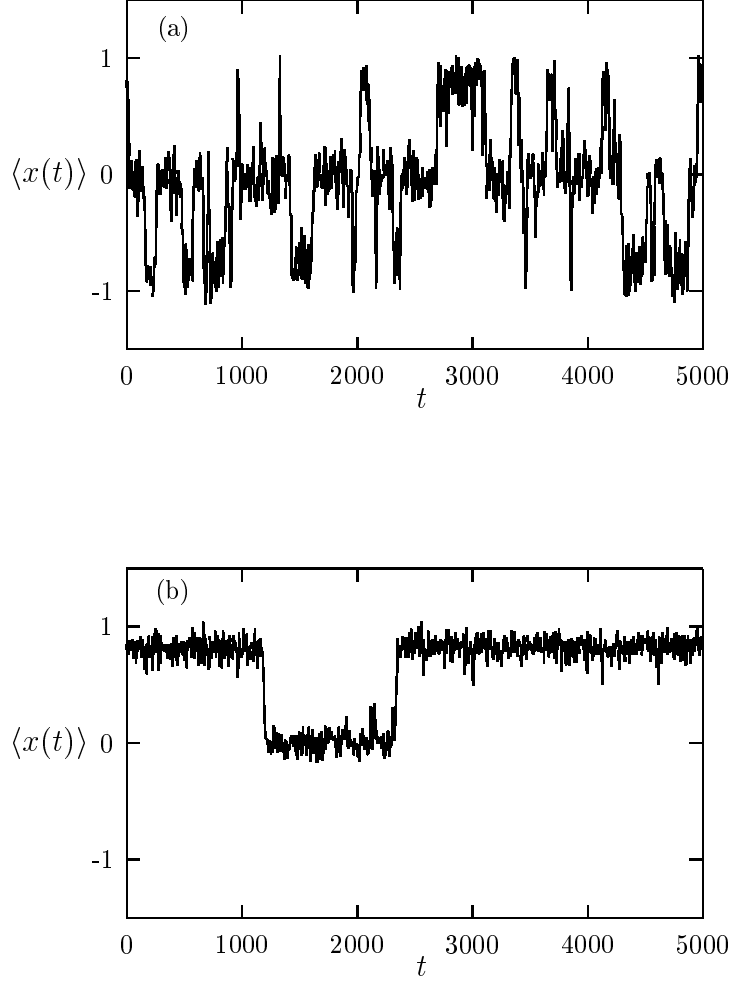


FIG. 7. Trajectories of the spatial average $\langle x(t) \rangle_L$ for the 2-dimensional square lattice of size (a) $L = 10 \times 10$ and (b) $L = 18 \times 18$ for $D = 30, \sigma^2 = 1, a = -1.48$. For the smaller system frequent jumps between the 'ergodic components' are observed; with increasing size of the system these events are rarefied. Already for a size of $L = 100 \times 100$ no jumps were observed in time spans of order 5000.